Journée Statistique et Informatique pour la Science des Données à Paris Saclay

ID de Contribution: 5

Type: Non spécifié

## **Change-Point Detection in Dynamic Networks**

mercredi 26 janvier 2022 14:50 (40 minutes)

Structural changes occur in dynamic networks quite frequently and its detection is an important question in many applications. In this talk we consider the problem of change point detection at a temporal sequence of partially observed networks. The goal is to test whether there is a change in the network parameters. Our approach is based on the Matrix CUSUM test statistic and allows growing size of networks. We propose a new test and show that it is minimax optimal and robust to missing links.

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